

COMP 576 - Fall 2017

Assignment 1

September 29, 2017

Backpropagation in a Simple Neural Network

1a) Dataset

1b) Derivatives of Activation Functions

Sigmoid:

$$\begin{aligned}f(x) &= \frac{1}{1 + e^{-x}} = (1 + e^{-x})^{-1} \\ \frac{d(1 + e^{-x})^{-1}}{dx} &= (1 + e^{-x})^{-2}(e^{-x}) \\ &= \frac{e^{-x}}{(1 + e^{-x})^2} = \frac{1}{1 + e^{-x}} \frac{e^{-x}}{1 + e^{-x}} \\ &= \frac{1}{1 + e^{-x}} \frac{(1 + e^{-x}) - 1}{1 + e^{-x}} \\ &= \frac{1}{1 + e^{-x}} \left(1 - \frac{1}{1 + e^{-x}}\right) \\ \frac{d(1 + e^{-x})^{-1}}{dx} &= f(x)(1 - f(x))\end{aligned}$$

Tanh:

$$\begin{aligned}f(x) &= \tanh(x) = \frac{\sinh(x)}{\cosh(x)} \\ \frac{d\left(\frac{\sinh(x)}{\cosh(x)}\right)}{dx} &= \frac{\cosh(x)\cosh(x) - \sinh(x)\sinh(x)}{\cosh^2(x)} \\ &= \frac{\cosh^2(x) - \sinh^2(x)}{\cosh^2(x)} = \frac{\cosh^2(x)}{\cosh^2(x)} - \frac{\sinh^2(x)}{\cosh^2(x)} \\ \frac{d\left(\frac{\sinh(x)}{\cosh(x)}\right)}{dx} &= 1 - \tanh^2(x)\end{aligned}$$

ReLu:

$$f(x) = \max(0, x)$$

$$f(x) = \begin{cases} x, & x > 0 \\ 0, & \text{otherwise} \end{cases}$$

$$f'(x) = \begin{cases} 1, & x > 0 \\ 0, & \text{otherwise} \end{cases}$$

1c) Building the Neural Network

Three Layer Network

$$z^1 = W^1x + b^1 \tag{1}$$

$$a^1 = \text{actFun}(z^1) \tag{2}$$

$$z^2 = W^2a^1 + b^2 \tag{3}$$

$$a^2 = \hat{y} = \text{softmax}(z^2) \tag{4}$$

Cross Entropy of Batch

$$L(y, \hat{y}) = -\frac{1}{N} \sum_{n=1}^N \sum_{i=1}^C y_{n,i} \log \hat{y}_{ni} \tag{5}$$

1d) Backward Pass - Backpropagation

Gradients